



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Elie AYACHE

Appl. No.: 09/810,623

Filed: March 19, 2001

For: **System, Method and Computer
Program Product for Use of Lattices in
Valuing Options**

Confirmation No.: 8808

Art Unit: 3624

Examiner: Hamilton, Lalita M.

Atty. Docket No.: 1776.0010002

Reply Under 37 C.F.R. § 1.111

Commissioner for Patents
PO Box 1450
Alexandria, VA 22313-1450

Mail Stop: Amendment

Sir:

In reply to the Office Action dated March 10, 2006, Applicant submits the following Remarks.

It is not believed that extensions of time or fees for net addition of claims are required beyond those that may otherwise be provided for in documents accompanying this paper. However, if additional extensions of time are necessary to prevent abandonment of this application, then such extensions of time are hereby petitioned under 37 C.F.R. § 1.136(a), and any fees required therefor (including fees for net addition of claims) are hereby authorized to be charged to our Deposit Account No. 19-0036.